CV CB DIGITAL ASSET PORTFOLIO (USD)

Report October 2026

Strategy description

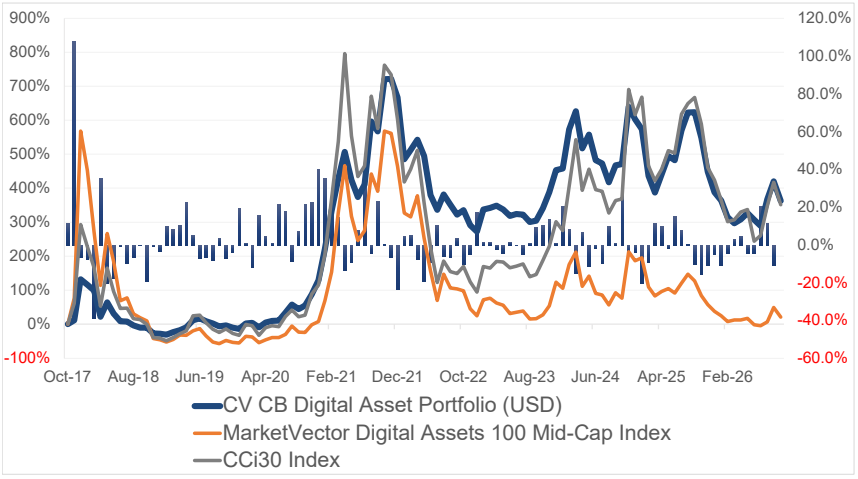
The CV CB Digital Asset Portfolio seeks to generate strong, uncorrelated returns by capitalizing on the long-term growth opportunities created by digital asset ecosystems. To achieve this goal, the certificate invests in actively managed, digital asset dedicated hedge funds that deploy discretionary or systematic strategies. Positions taken by these funds will range from long only, venture-style investments to relative value and market neutral positions across a wide range of digital tokens or crypto currencies. The certificate is diversified across sub-sectors, investment strategies, trading styles and time horizons. Investors can subscribe to the certificate at month-end with 1 day notice and redeem from the certificate with 45 days' notice.

Monthly returns

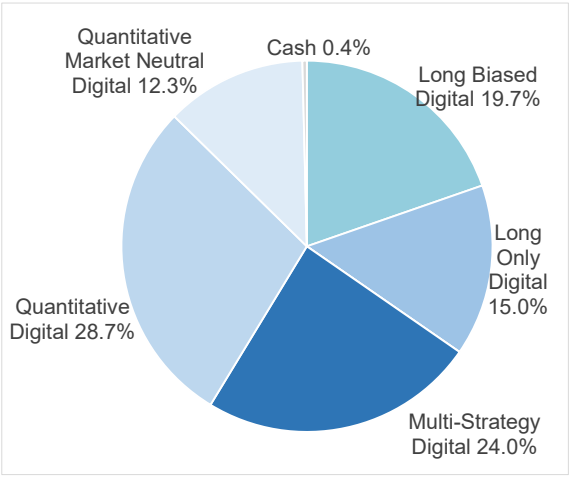
BM1: MarketVector Digital Assets 100 Mid-Cap Index | BM2: CCi30 Index

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	BM1	BM2
2026	-4.85%	-10.71%	-4.27%	2.82%	4.57%	-4.55%	-4.36%	20.12%	11.18%	-11.10%			**-5.21%**	-12.53%	-13.99%
2025	-4.13%	-20.39%	-9.27%	11.10%	9.88%	-1.98%	15.05%	7.79%	0.14%	-10.36%	-15.42%	-11.06%	**-30.62%**	-51.74%	-26.75%
2024	0.88%	20.51%	8.05%	-15.02%	6.51%	-11.37%	-1.75%	-9.71%	9.71%	0.61%	29.54%	-4.90%	**27.11%**	27.93%	78.36%
2023	17.41%	1.12%	1.42%	-2.47%	-4.40%	1.44%	-0.44%	-5.21%	0.99%	9.25%	10.50%	13.39%	**48.57%**	80.13%	106.64%
2022	-23.69%	4.72%	4.94%	-7.47%	-19.31%	-9.03%	10.34%	-6.33%	-6.50%	3.11%	-10.19%	-4.76%	**-51.45%**	-77.98%	-72.31%

Cumulative returns since November 2017



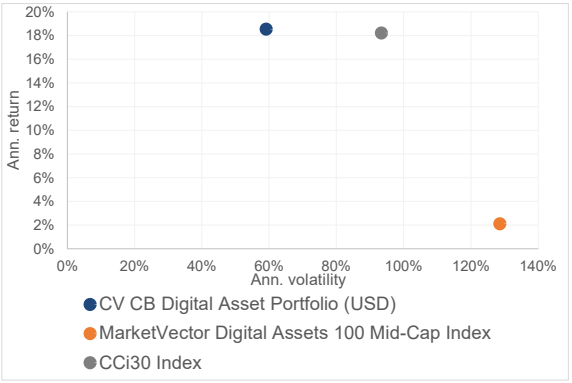
Strategy exposure



Key statistics since November 2017

	CV CB Digital Asset Portfolio (USD)	MarketVector Digital Assets 100 Mid-Cap Index	CCi30 Index
Annualized return	18.54%	2.12%	18.22%
Annualized volatility	59.08%	128.57%	93.37%
Maximum monthly gain	107.86%	279.27%	143.89%
Maximum monthly loss	-38.94%	-47.73%	-42.49%
Maximum drawdown	-70.06%	-93.59%	-86.87%
Correlation to benchmarks	-	0.92	0.93

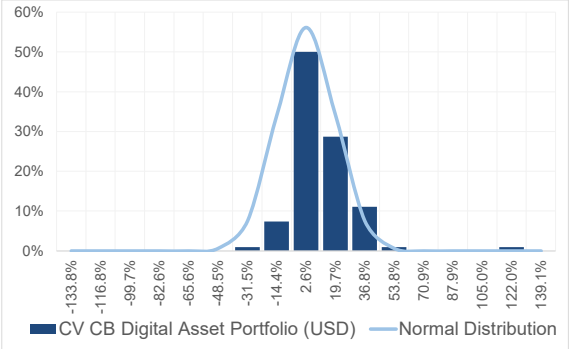
Risk vs. return since November 2017



Information

Strategy Manager	FALGOM AG
Strategy Advisor	Crossbow Partners AG / CV VC AG
Paying Agent / Broker / Custodian	ISP Securities AG / UBS AG
Currency	USD
Issue date	January 24, 2022
Certificate price	USD 788.95
Minimum trade size	10 Certificates
Liquidity	Monthly
Notice periods	Subscriptions 1 day, redemptions 45 days
Management fee	0.80%
Performance fee	8.00%
Valor	113877060
ISIN	CH1138770602

Monthly return distribution



Source: FALGOM, Crossbow, Bloomberg, cci30.com. The returns of CV CB Digital Asset Portfolio (USD) are live since Feb 2022. Before, performance is simulated and based on an hypothetical portfolio of Digital Asset managers. All returns are net of fees and in USD. The information in this document is for information purposes only and does not constitute an investment advice. Past performance is no indication or guarantee of future results.